

# SVD and Higher Order Correlations for Distributed Data

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  - ▶ **Customer-Product Matrix  $A = A^1 + A^2 + \dots + A^t$ .**
  - ▶ **More general than the row-partition model in which each customer shops in only one shop.**

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- ▶ **Main Theorems of this part: Near-Optimal Communication Algorithm :  $\Theta^*(skd)$ . No  $n$  !**

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- ▶ **Sending  $S$  :**  $k$ -wise independence enough. Send only seed of pseudo-random  $S$ . Length  $O^*(k)$ . **Sending  $A^tU = B^t$  which is  $n \times O^*(k)$ .**

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- ▶ Trick: Server 1 and 2 special- have  $A^1 = I_d$  and  $A^2 = -I_d$ , so  $A = \sum_{t \geq 3} A^t$ . At end, server 1 has to learn the projection to the LRA subspace which gives away the actual sum.

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- ▶ **Linear and non-linear optimization, fault tolerant SVD, all of interest.**



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- ▶ **In streaming, lower bounds tell us that the 3 above ( $> 2$ ) makes it impossible with polylog communication. But in this distributed model, the lower bound does not apply and we can in fact “do it”.**

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- ▶ Further, we need  $\Omega(s^{r-1})$  and the gap of  $s^3$  can be closed when  $k = 1$ . [Classic problem for streaming-“frequency moments”]

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- ▶ In final theorem, more general functions than  $r$  th power are dealt with.
- ▶ Open: Characterize all functions  $f, g$  which can be handled.